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On the conditional moments of compound renewal sums with discounted claims taking into account the past information

We study the compound renewal present value risk process with constant or variable discount factor, taking into account the past information. The first two conditional moments and the joint moments are found. We show that the mean of future discounted aggregate claims is an increasing (decreasing) function of the difference between the current time and the time of the last claim when the inter-arrival times are IFR (DFR).